

City of San Diego
Office of the City Treasurer
Investments Division



Portfolio Breakdown & Statistics	As of	8/31/2008
	<i>Liquidity</i>	<i>Core</i>
Portfolio Size	\$687,585,008	\$1,273,803,348
% of total pool	35.06%	64.94%
Portfolio Duration*	0.284	1.584
Index Duration*	0.375	1.711
% of index	75.73%	92.58%
Weighted Average Days to Maturity	104	617
Earned Income Yield	2.517%	3.674%
* Macaulay's Duration for fund 9997 and Effective Duration for fund 9998.		

Note: These figures do not include the effects of trades settling on 9/2/08. After the trades settle, Core duration increases to 1.628.